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2 Programming Report

In each part of the following, I will briefly show the optimization problem I'm solving and the corresponding sketch proof. And I will also present some results that are necessary for analysis.

Before diving into the actual optimization problem, I will first introduce some settings.

Remarks: For code files and some information that are not given in detail in this report, please refer to the attached jupyter notebook.

2.1 Settings

Training Set and Testing Set I randomly choose the training set and testing set with a threshold of 80%, i.e., 80% training set.

One-vs-all Strategy The strategy consists in fitting one classifier per class. For each classifier, the class is fitted against all the other classes. The reason why we use this classification strategy is, each class is only represented by one classifier. And we can know the class by its unique classifier.

2.2 Standard Linear SVM

2.2.1 Optimization Problem

The standard form of linear SVM is given as follows,

$$\min_{\mathbf{w},b} \frac{1}{2} \|\mathbf{w}\|^2$$
s.t. $1 - y_i \left(\mathbf{w}^{\mathsf{T}} \mathbf{x}_i + b\right) \le 0, \forall i$ (1)

Since sklearn package does not provide a function with strict separation, we will simulate this using C = 1e5. And the optimization problem in sklearn is as follows,

$$\min_{w,b,\zeta} \frac{1}{2} w^T w + C \sum_{i=1}^n \zeta_i$$
s.t. $y_i \left(w^T \phi(x_i) + b \right) \ge 1 - \zeta_i$

$$\zeta_i \ge 0, i = 1, \dots, n$$
(2)

C in 2 controls the strength of penalty. We can also regard it as an inverse regularization parameter. A very large C will punish the objective heavily if there's a wrong classification. Hence, we want to reach the optimal case where $\zeta_i = 0$



2.2.2 Results and Analysis

Errors of Linear SVM We define errors as

 $1 - \frac{\# \ correct \ predictions}{\# \ total \ predictions}$

. Hence we have the following result.

• Training error: 0.0

• Testing error: 0.055555555555555

Coefficient of each Feature We report the coefficient of each feature in Figure 3

	class_0	class_1	class_2
features			
alcohol	1.124830	-1.225506	0.320996
malic_acid	0.276942	-0.627616	0.287007
ash	2.185495	-2.339713	0.059123
alcalinity_of_ash	-0.291461	0.315948	-0.075431
magnesium	0.008947	-0.039717	0.044751
total_phenols	0.338546	0.164319	-0.197533
flavanoids	0.722289	0.355219	-1.500230
nonflavanoid_phenols	0.538344	0.315653	-0.149030
proanthocyanins	-0.523398	1.036353	-0.543082
color_intensity	-0.157918	-1.583835	0.920324
hue	-0.350123	1.165371	-0.509807
od280/od315_of_diluted_wines	0.665703	-0.205745	-0.712546
proline	0.003486	-0.009693	-0.000774
intercept	-21.239481	30.403958	-7.015709

Figure 3: Coefficient and intercept of linear SVM model

Indices of Support Vectors

- Indices of support vectors in Class 0: $[\ 6\ 78\ 85\ 112\ 130\ 136\ 3\ 44\ 124]$
- Indices of support vectors in Class 1: [8 13 44 104 132 17 19 40 53 78 112 119]
- Indices of support vectors in Class 2: [40 83 93 100 121 10 48 73 79 104 125 132]



2.3 SVM with Slack Variables

2.3.1 Optimization Problem

Based on 1, we add slack variables in the objective function. Now the optimization problem becomes,

$$\min_{\mathbf{w},b,\xi} \frac{1}{2} \|\mathbf{w}\|^2 + C \sum_{i}^{m} \xi_i$$
s.t. $1 - \xi_i - y_i \left(\mathbf{w}^{\mathsf{T}} \mathbf{x}_i + b\right) \le 0, \quad -\xi_i \le 0, \quad \forall i$

In our code, we first separate the ys into 3 binary classes, so that we can compute the values of slack variables based on that. Then, we compute the values of slack variables by

$$\xi_i = 1 - y_i \left(\mathbf{w}^{\mathsf{T}} \mathbf{x}_i + b \right)$$

And we dropped the negative values, and further the variable with all negative values in one input pair.

And in this scenario, we want to test the effect of the strength of punishment C. Below are the results.

2.3.2 Results and Analysis

Errors of SVM with Slack Variables Previously, we defined how to measure the error. In this part, I will report the errors for all possible C I tested. See Table 1. We

Table 1: Errors of SVM with slack variables

\mathbf{C}	${ m train_error}$	test _error
0.1	0.021127	0.055556
0.2	0.014085	0.027778
0.3	0.014085	0.027778
0.4	0.014085	0.027778
0.5	0.007042	0.027778
0.6	0.007042	0.027778
0.7	0.007042	0.027778
0.8	0.007042	0.027778
0.9	0.007042	0.027778
1.0	0.0	0.027778

visualize the above results (see Figure 4 and 5). We know that, if we increase the strength of the penalty, the error will decrease heavily at the very beginning stage. And when the strength is high enough, increasing the penalty may not affect the errors.

Coefficient of each Feature See Figure 6¹ for the coefficient report.

¹If you cannot see this figure clearly, please refer to the jupyter notebook.

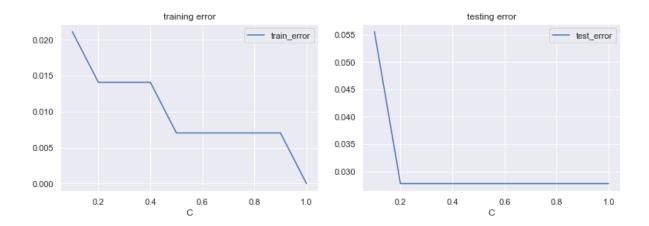


Figure 4: Train error

Figure 5: Test error

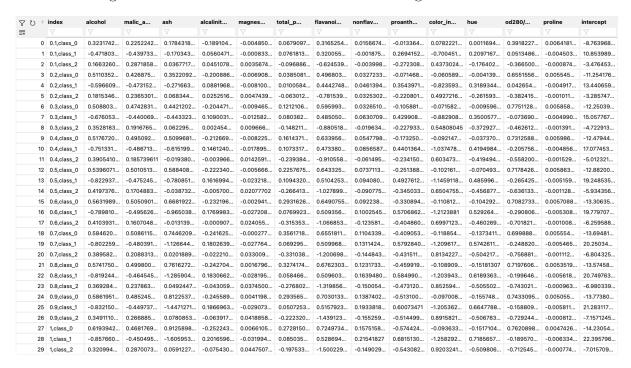


Figure 6: Coefficient and intercept of SVM with slack variables

Indices of Support Vectors See Figure 7 for the indices. And we can know that,

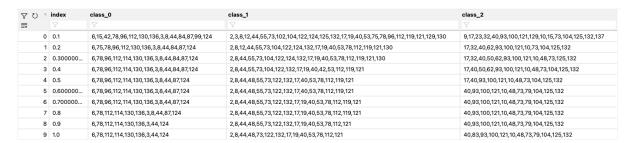


Figure 7: Support vector indices in SVM with slack variables

increasing the strength of the penalty will somehow decrease the number of support vectors. This is because, when we increase the penalty, the decision boundary becomes



"closer", and hence fewer points fall on the edge. Therefore, it decreases the number of support vectors.

Slack Variables First we show the overall slack variables. See Figure 8² In order

↑ O Y	index	2	3	6	8	10	12	15	17	19	32	40	42	44
<u>≡</u> ×														
0	0.1,class_0	nan	nan	0.002384	0.5985778	nan	nan	nan	nan	nan	nan	nan	0.002393	1.9684954
1	0.1,class_1	0.1894534	0.0001176	nan	0.9196408	nan	0.0081829	nan	0.939644	0.2795758	nan	1.53771511	nan	1.2749104
2	0.1,class_2	nan	nan	nan	nan	0.4146589	nan	0.098482	0.0026576	nan	0.1376103	1.3736275	nan	nan
3	0.2,class_0	nan	nan	0.004363	0.088795	nan	nan	nan	nan	nan	nan	nan	nan	1.6661228
4	0.2,class_1	0.1192288	nan	nan	1.0594413	nan	0.0148933	nan	0.7137033	0.003465	nan	1.3126137	nan	1.3969150
5	0.2,class_2	nan	nan	nan	nan	0.3567116	nan	nan	nan	nan	nan	1.2975261	nan	nan
6	0.3,class_0	nan	nan	0.008469	0.0228621	nan	nan	nan	nan	nan	nan	nan	nan	1.6960360
7	0.3,class_1	0.0264793	nan	nan	0.9358612	nan	nan	nan	0.629062	0.0059316	nan	1.1322946	nan	1.2935621
8	0.3,class_2	nan	nan	nan	nan	0.1986741	nan	nan	nan	nan	nan	1.2880925	nan	nan
9	0.4,class_0	nan	nan	0.0109408	0.0298312	nan	nan	nan	nan	nan	nan	nan	nan	1.6497371
10	0.4,class_1	0.0097230	nan	nan	0.8421549	nan	nan	nan	0.2706674	0.0061983	nan	1.1139270	0.0151845	1.2346483
11	0.4,class_2	nan	nan	nan	nan	0.1161489	nan	nan	nan	nan	nan	1.25395388	nan	nan
12	0.5,class_0	nan	nan	0.0129655	0.0332731	nan	nan	nan	nan	nan	nan	nan	nan	1.5908851
13	0.5,class_1	0.0109585	nan	nan	0.8361474	nan	nan	nan	0.080266	nan	nan	0.9071059	nan	1.1451935
14	0.5,class_2	nan	nan	nan	nan	0.0156544	nan	nan	nan	nan	nan	0.939766	nan	nan
15	0.6,class_0	nan	nan	0.0150189	0.036309	nan	nan	nan	nan	nan	nan	nan	nan	1.5304909
16	0.6,class_1	0.0114576	nan	nan	0.8574567	nan	nan	nan	nan	nan	nan	0.7803766	nan	1.0316624
17	0.6,class_2	nan	nan	nan	nan	0.0114589	nan	nan	nan	nan	nan	0.804209	nan	nan
18	0.7,class_0	nan	nan	0.0170984	0.039252	nan	nan	nan	nan	nan	nan	nan	nan	1.4716033
19	0.7,class_1	0.0110689	nan	nan	0.8710406	nan	nan	nan	nan	0.0021527	nan	0.6861935	nan	0.9410059
20	0.7,class_2	nan	nan	nan	nan	0.0117907	nan	nan	nan	nan	nan	0.582695	nan	nan
21	0.8,class_0	nan	nan	0.0191104	0.0406981	nan	nan	nan	nan	nan	nan	nan	nan	1.4317051
22	0.8,class_1	0.0106692	nan	nan	0.8877081	nan	nan	nan	nan	0.000860	nan	0.59473088	nan	0.8531040
23	0.8,class_2	nan	nan	nan	nan	0.0110874	nan	nan	nan	nan	nan	0.3507399	nan	nan
24	0.9,class_0	nan	nan	0.0209723	0.0180933	nan	nan	nan	nan	nan	nan	nan	nan	1.3550800
25	0.9,class_1	0.0109622	nan	nan	0.91117810	nan	nan	nan	nan	nan	nan	0.484834	nan	0.768454
26	0.9,class_2	nan	nan	nan	nan	0.0100441	nan	nan	nan	nan	nan	0.1186355	nan	nan
27	1,class_0	nan	nan	0.022608	nan	nan	nan	nan	nan	nan	nan	nan	nan	1.2355246
28	1,class_1	0.0104671	nan	nan	0.8579355	nan	nan	nan	nan	nan	nan	0.3065103	nan	0.6764614
29	1,class_2	nan	nan	nan	nan	0.0150680	nan	nan	nan	nan	nan	0.0012050	nan	nan

Figure 8: (Part of) slack variables

to understand the changes more directly, we visualize the results. See Figure 9 and 10. We observe that, as the strength of the penalty increases, the number and sum of slack variables will decrease. The reasons are quite the same as previously. The narrow "decision boundary" attributes to the increase in the penalty. And since the boundary becomes more narrow, the model tends to use fewer slack variables, and the values tend to be lower.

2.4 SVM with Non-linear Kernels

2.4.1 Optimization Problem

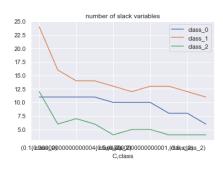
Since the data might not be linearly separable, we use non-linear kernel functions to map the original data to $f(\cdot)$, where f is the kernel function.

The mapping procedure is

$$x \to \phi(x)$$

²Since the slack variable matrix is (30, 40). Here I cannot show all the details of the slack variable values. Please refer to the jupyter notebook for details. I report the number and the sum of slack variables in the notebook.





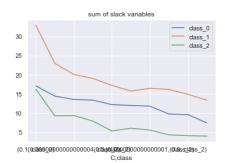


Figure 9: Number of slack variables

Figure 10: Sum of slack variable values

Then we define the kernel as

$$k(\mathbf{x}_i, \mathbf{x}_i) = \phi(\mathbf{x}_i)^{\top} \phi(\mathbf{x}_i)$$

Therefore, we have an optimization problem (quite similar to Equation 3),

$$\min_{\mathbf{w},b,\xi} \frac{1}{2} \|\mathbf{w}\|^2 + C \sum_{i}^{m} \xi_i$$
s.t. $1 - \xi_i - y_i \left(\mathbf{w}^{\top} \phi(\mathbf{x}_i) + b\right) \le 0, \quad -\xi_i \le 0, \quad \forall i$

Next, we derive the Lagrangian function of Equation 4,

$$\mathcal{L}(w, b, \xi, \alpha, \mu) = \frac{1}{2} \|w\|^2 + C \sum_{i}^{m} \xi_i + \sum_{i}^{m} \alpha_i \left(1 - \xi_i - y_i \left(w^T \phi(x_i) + b\right) + \beta_i \left(-\xi_i\right)\right)$$
 (5)

where $\alpha_i \geq 0$ and $\beta_i \geq 0$

Based on the Lagrangian function, we calculate the partials to meet the K.K.T. conditions,

$$\frac{\partial L}{\partial w} = 0 \implies w = \sum_{i}^{m} \alpha_{i} y_{i} \phi(x_{i})$$
$$\frac{\partial L}{\partial b} = 0 \implies 0 = \sum_{i}^{m} \alpha_{i} y_{i}$$
$$\frac{\partial L}{\partial \xi_{i}} = 0 \implies \alpha_{i} = C - \beta_{i}, \forall i$$

Finally, we have our dual problem,

$$\max_{\alpha} \sum_{i}^{m} \alpha_{i} - \frac{1}{2} \sum_{i,j} \alpha_{i} \alpha_{j} y_{i} y_{j} k\left(\mathbf{x}_{i}, \mathbf{x}_{j}\right)$$
s.t.
$$\sum_{i}^{m} \alpha_{i} y_{i} = 0, \alpha_{i} \geq 0, \forall i$$

$$(6)$$

In this question, we use three different kernels,

• Polynomial kernel: $k(\mathbf{x}, \mathbf{x}_i) = \left(1 + \frac{\mathbf{x}^{\mathsf{T}} \mathbf{x}_i}{\sigma^2}\right)^p, p > 0$



- Radial basis function kernel: $k(\mathbf{x}, \mathbf{x}_i) = \exp\left\{-\frac{\|\mathbf{x} \mathbf{x}_i\|^2}{2\sigma^2}\right\}$
- Sigmoid kernel: $k\left(\mathbf{x}, \mathbf{x}_i\right) = \frac{1}{1 + \exp^{-\frac{x^{\mathsf{T}} x_j + 0}{\sigma^2}}}$

Now we have already shown the sketch of the optimization problem, then we just show the results, and analyze the effect of different kernels.

2.4.2 Results and Analysis

Bias Terms (Intercepts) See Table 2 for details.

Table 2: Bias	s terms in SVM	I with non-line	ar kernels
Models	${ m class}_0$	${ m class}_1$	$class_2$
2-order poly	-2.78092492	1.68456508	-1.00251071
3-order poly	-2.28252152	1.29640558	-1.00163291
RBF model	-0.06468105	0.06169	-1.13598704
Sigmoid model	-14.15164655	13.67357302	6.17347792

Errors of SVM with Non-linear Kernels See Table 3 for details.

Table 3:	Errors of SVM with no	n-linear kernels
\mathbf{Models}	${ m training_error}$	${f testing_error}$
2-order poly	0.30281690140845074	0.3333333333333333
3-order poly	0.31690140845070425	0.333333333333333337
RBF model	0.30281690140845074	0.3333333333333333337
Sigmoid model	0.7816901408450705	0.777777777777778

Indices of Support Vectors See below Figure (11-14) for details.

Indices of support vectors in Class 0: [10 15 17 24 41 42 48 65 72 78 95 96 112 130 136 0 3 8	Indices of support vectors in Class 0: [10 15 17 24 41 42 48 65 78 95 96 112 136 3 8 14 18 27
12 14 18 27 43 44 69 77 84 87 99 124]	43 44 69 77 84 87 99 124]
Indices of support vectors of Class 1: [2 4 10 13 15 16 18 22 24 25 28 29 30 31 33 36 45 48	Indices of support vectors of Class 1: [2 4 10 13 15 16 18 22 24 25 28 29 30 31 33 36 45 48
51 61 72 73 79 84 87 91 95 99 102 104 105 107 110 122 123 124	51 61 72 73 79 84 87 91 95 99 102 104 105 107 110 122 123 124
125 126 132 136 137 6 9 17 19 23 26 32 39 40 41 42 46 47	125 126 132 136 137 6 9 17 19 23 26 32 39 40 41 42 46 47
50 53 60 62 63 67 75 78 81 85 93 96 98 103 106 109 111 112	50 53 60 62 63 67 75 78 81 85 93 96 98 103 106 109 111 112
	113 117 119 121 127 128 129 130 134 140]
Indices of support vectors of Class 2: [5 9 19 21 23 26 32 40 44 46 47 60 62 63 66 67 69 76	Indices of support vectors of Class 2: [5 9 14 17 18 19 23 26 32 40 44 46 47 53 60 62 63 66
78 80 81 82 84 85 87 90 93 94 99 100 101 103 111 112 114 115	67 69 76 81 84 85 87 90 93 94 99 103 109 111 112 114 115 116
116 118 124 128 129 141 2 4 10 13 15 16 22 24 25 28 29 30	118 119 124 128 129 134
31 33 36 45 48 51 61 65 72 73 79 91 95 102 104 105 107 110	31 33 36 45 48 51 61 65 72 73 79 91 95 102 104 105 107 110
122 123 125 126 132 136 137]	122 123 125 126 132 136 137]

Figure 11: 2-order polynomial kernel

							rs in	C1.		a. 1	10	15	17	24	20	26	41	42	40		72	70	O.F.	06	112	121	120	126
11																				65	12	/0	95	90	112	121	136	130
							27																					
Ir	dic	es o	of su	ppo	rt ve	ector	rs of	Cla	ass :	1: [2	4	13	15	16	18	22	24	25	28	29	30	31	33	35	36	45	48
	51	61	72	73	79	84	87	91	95	99	102	104	105	107	110	122	123	124										
1	.25	126	132	136	137	6	9	17	19	23	26	32	39	40	41	42	46	47										
	50	53	60	62	63	67	75	78	81	85	93	96	98	103	106	109	111	112										
1	.13	117	119	121	127	128	129	130	134	140																		
							rs of												40	41	42	44	46	47	50	53	63	67
	75	77	81	84	85	87	93	99	103	106	109	111	113	117	119	121	124	129										
3	.30	134	2	4	10	13	15	16	22	24	25	28	29	30	31	33	36	45										
	48	51	61	65	72	73	79	91	95	102	104	105	107	110	122	123	125	126										
1	.32	136	137	ı																								

Figure 13: RBF kernel

Figure 12: 3-order polynomial kernel

		Τ,	īδ	,u	ΙĆ	٠.	1 4		J	-(л	u	Τ:	ŀ	O	цy	11	W	11.	H	ш	K	E1	. 11	E.	L	
Indi	es o	of si	appo	rt ve	ecto	rs in	n Cla	ass (ð: [2	4	6	9	13	16	19	22	25	26	29	31	32	33	39	40	45	46
47	50	51	53	61	63	67	73	75	79	81	85	91	93	103	104	105	106										
107	109	110	111	113	117	122	125	126	129	132	137	0	1	3	7	8	11										
12	14	18	27	34	35	37	38	43	44	49	52	54	55	57	58	64	66										
68	69	70	71	74	77	83	84	87	88	89	97	99	100	101	108	120	124										
131	133	135	138	139	141]																					
Indi	es o	of si	ppo	rt ve	ecto	rs of	f Cla	ass :	1: [0	1	3	7	8	10	11	12	14	15	18	24	27	34	35	37	38	43
44	49	52	54	55	57	58	64	65	66	68	69	70	71	74	77	83	84										
87	88	89	97	99	100	101	102	108	120	131	133	135	138	139	141	5	6										
9	17	19	21	23	26	32	39	40	41	42	46	47	50	53	56	59	60										
62	63	67	75	76	78	80	81	85	90	93	94	96	98	103	106	109	111										
113	114	115	116	117	118	119	121	127	128	129	130	134	140]													
Indi	es o	of si	ppo	rt ve	ecto	rs of	f Cla	ass :	2: [0	1	7	11	12	27	34	35	37	38	49	52	54	55	57	58	64	66
68	70	71	74	83	88	89	97	100	101	108	112	120	131	133	135	138	139										
141	2	4	10	13	15	16	22	24	25	28	29	30	31	33	36	45	48										
51	61	65	72	73	79	91	95	102	104	105	107	110	122	123	125	126	132										
136	137]																										

Figure 14: Sigmoid kernel



Summary From the above results, we can have the following observations: 1) the errors of the linear kernel SVM is minimum among all these kernels, which means this dataset is linearly separable. And for the non-linear kernels, the testing errors are somehow large. 2) Since we have 13 attributes (features) and 178 input data (in lines), the number of features seems to be comparable to the input data. Hence, the dataset is more likely to be linearly separable. 3) 2-, 3-order polynomial kernel, and the RBF kernel SVMs produce similar errors (including both testing and training errors). This might because the kernels maps the data in a very similar way, and hence we train similar SVM models.